

Daily MTM Report

Daily summary for: 15/11/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 19/12/2011 Foreign Exchange Future			8.14770	8.01510		23.50	224,786,895.30	27,589	243,958.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Call		684.00000	809,000	20.87	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Put		19.00000	11,000	20.87	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Call		639.00000	762,000	20.91	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Put		24.00000	14,000	20.91	0.00	0	1,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Call		730.00000	857,000	21.23	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Put		15.00000	9,000	21.23	0.00	0	3,780.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Put		2.00000	1,000	25.20	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Call		1,267.00000	1,399,000	25.20	8,289,075.00	5,925	500.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Put		219.00000	156,000	22.62	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Call		234.00000	304,000	22.62	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Put		4.00000	3,000	23.40	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Call		1,019.00000	1,151,000	23.40	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Put		11.00000	7,000	21.59	0.00	0	800.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Call		776.00000	905,000	21.59	0.00	0	5,560.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.15	Call		1,865.00000	1,998,000	29.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		0.00000	0,000	29.47	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		37.00000	23,000	20.98	0.00	0	12,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		552.00000	671,000	20.98	0.00	0	11,280.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		1,566.00000	1,698,000	27.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		1.00000	0,000	27.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		1,616.00000	1,748,000	27.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		1.00000	0,000	27.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,765.00000	1,898,000	28.77	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		0.00000	0,000	28.77	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		214.00000	278,000	22.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		249.00000	180,000	22.91	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		2,065.00000	2,198,000	30.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		0.00000	0,000	30.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		595.00000	716,000	20.94	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		30.00000	18,000	20.94	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,317.00000	1,449,000	25.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		2.00000	1,000	25.56	0.00	0	16,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		1,217.00000	1,349,000	24.84	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		2.00000	1,000	24.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		282.00000	361,000	22.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		167.00000	113,000	22.03	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		400.00000	501,000	21.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		85.00000	53,000	21.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		1,168.00000	1,300,000	24.48	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		3.00000	2,000	24.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		1,715.00000	1,848,000	28.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		0.00000	0,000	28.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		1,666.00000	1,798,000	28.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		1.00000	0,000	28.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		2,015.00000	2,148,000	30.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		0.00000	0,000	30.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		337.00000	427,000	21.45	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		122.00000	79,000	21.45	88,480.00	1,120	5,688.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		471.00000	584,000	21.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		56.00000	36,000	21.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,416.00000	1,548,000	26.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		1.00000	0,000	26.28	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		2,165.00000	2,298,000	31.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		0.00000	0,000	31.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		308.00000	393,000	21.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		143.00000	95,000	21.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		9.00000	6,000	21.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		824.00000	954,000	21.95	0.00	0	12,300.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		1,466.00000	1,598,000	26.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		1.00000	0,000	26.65	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		127.00000	164,000	25.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		462.00000	366,000	25.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		165.00000	213,000	23.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		350.00000	265,000	23.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		1,915.00000	2,048,000	29.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Put		0.00000	0,000	29.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		872.00000	1,003,000	22.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		7.00000	5,000	22.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		1,118.00000	1,250,000	24.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		3.00000	2,000	24.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		921.00000	1,052,000	22.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		6.00000	4,000	22.67	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,366.00000	1,499,000	25.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		1.00000	1,000	25.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		1,815.00000	1,948,000	29.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		0.00000	0,000	29.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		138.00000	179,000	24.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		423.00000	331,000	24.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		1,516.00000	1,648,000	27.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		1.00000	0,000	27.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		1,069.00000	1,200,000	23.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		4.00000	2,000	23.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		434.00000	542,000	21.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		69.00000	44,000	21.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		117.00000	150,000	25.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		502.00000	402,000	25.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		151.00000	195,000	24.30	156,000.00	800	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		386.00000	297,000	24.30	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		367.00000	462,000	21.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		102.00000	64,000	21.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Call		970.00000	1,102,000	23.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		5.00000	4,000	23.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		196.00000	254,000	23.20	0.00	0	11,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		281.00000	206,000	23.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		1,965.00000	2,098,000	30.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		0.00000	0,000	30.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		257.00000	332,000	22.32	0.00	0	12,579.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		192.00000	134,000	22.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		511.00000	627,000	21.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		46.00000	29,000	21.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		180.00000	232,000	23.50	259,840.00	1,120	1,620.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		315.00000	234,000	23.50	0.00	0	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Call		68.00000	85,000	28.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Put		803.00000	687,000	28.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Put		848.00000	730,000	28.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Call		63.00000	78,000	28.85	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		3.00000	4,000	41.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		2,938.00000	2,806,000	41.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		3,885.00000	3,752,000	41.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		0.00000	0,000	41.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Put		714.00000	601,000	27.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Call		79.00000	99,000	27.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Put		584.00000	479,000	26.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Call		99.00000	127,000	26.31	0.00	0	12,500.00
\$ / R	On	19/03/2012	Foreign Exchange Future			8.25090	8.11530		23.74	15,866,480.70	1,923	45,742.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		1,131.00000	1,259,000	21.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		52.00000	44,000	21.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		1,088.00000	1,214,000	21.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		59.00000	49,000	21.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		1,176.00000	1,304,000	21.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		47.00000	39,000	21.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,163.00000	1,291,000	21.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		48.00000	40,000	21.16	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		1,032.00000	1,158,000	21.02	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		67.00000	57,000	21.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		948.00000	1,072,000	20.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		83.00000	71,000	20.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,345.00000	1,475,000	21.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		30.00000	24,000	21.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		990.00000	1,114,000	20.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		75.00000	63,000	20.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,391.00000	1,522,000	21.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		26.00000	21,000	21.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		729.00000	834,000	21.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		164.00000	133,000	21.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		510.00000	589,000	22.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		345.00000	288,000	22.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		833.00000	947,000	20.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		118.00000	96,000	20.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		377.00000	438,000	23.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		562.00000	487,000	23.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,438.00000	1,570,000	21.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		23.00000	19,000	21.45	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		361.00000	420,000	24.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		596.00000	519,000	24.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,299.00000	1,429,000	21.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		34.00000	28,000	21.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		488.00000	564,000	22.54	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		373.00000	313,000	22.54	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,075.00000	1,202,000	21.06	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		60.00000	51,000	21.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,485.00000	1,617,000	21.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		20.00000	16,000	21.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		797.00000	907,000	20.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		132.00000	106,000	20.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		411.00000	477,000	23.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		496.00000	426,000	23.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		557.00000	641,000	21.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		292.00000	240,000	21.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,119.00000	1,246,000	21.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		54.00000	45,000	21.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,533.00000	1,665,000	21.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		18.00000	14,000	21.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		582.00000	670,000	21.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		267.00000	219,000	21.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		468.00000	541,000	22.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		403.00000	340,000	22.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		533.00000	614,000	22.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		318.00000	263,000	22.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		429.00000	497,000	23.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		464.00000	396,000	23.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		870.00000	988,000	20.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		105.00000	87,000	20.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		907.00000	1,029,000	20.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		92.00000	78,000	20.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,253.00000	1,383,000	21.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		38.00000	32,000	21.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		635.00000	733,000	21.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		220.00000	182,000	21.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		448.00000	519,000	23.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		433.00000	368,000	23.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		763.00000	870,000	20.86	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		148.00000	119,000	20.86	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,726.00000	1,860,000	22.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		11.00000	9,000	22.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,971.00000	2,106,000	23.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		6.00000	5,000	23.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		696.00000	799,000	21.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		181.00000	148,000	21.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		393.00000	457,000	23.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		528.00000	456,000	23.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,922.00000	2,057,000	23.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		7.00000	6,000	23.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,208.00000	1,337,000	21.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		43.00000	36,000	21.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		608.00000	701,000	21.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		243.00000	200,000	21.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		346.00000	403,000	24.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		631.00000	552,000	24.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,677.00000	1,811,000	22.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		12.00000	10,000	22.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		665.00000	765,000	21.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		200.00000	164,000	21.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,580.00000	1,714,000	21.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		15.00000	13,000	21.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,628.00000	1,762,000	21.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		13.00000	11,000	21.92	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,775.00000	1,909,000	22.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		10.00000	8,000	22.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		2,021.00000	2,156,000	23.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		6.00000	5,000	23.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		332.00000	386,000	24.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		667.00000	585,000	24.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		318.00000	371,000	24.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		703.00000	620,000	24.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		250.00000	291,000	26.14	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		935.00000	840,000	26.14	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			8.34810	8.20930		23.81	509,234.10	61	21,691.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,104.00000	1,225,000	20.69	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		145.00000	127,000	20.69	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,066.00000	1,186,000	20.70	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		157.00000	138,000	20.70	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,142.00000	1,265,000	20.69	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		133.00000	117,000	20.69	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		628.00000	706,000	22.75	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		519.00000	458,000	22.75	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		0.00000	50,000	20.68	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		0.00000	1,648,000	20.68	7,992,800.00	4,850	4,850.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.44360	8.30070		23.93	0.00	0	1,479.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,278.00000	1,405,000	20.50	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		177.00000	161,000	20.50	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,242.00000	1,368,000	20.55	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		191.00000	174,000	20.55	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,315.00000	1,443,000	20.44	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		164.00000	149,000	20.44	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		205.00000	187,000	20.60	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,206.00000	1,331,000	20.60	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,281.00000	1,193,000	25.76	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		482.00000	537,000	25.76	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		867.00000	962,000	21.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		466.00000	418,000	21.92	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		611.00000	682,000	24.35	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		910.00000	838,000	24.35	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,359.00000	1,269,000	26.04	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		460.00000	513,000	26.04	0.00	0	4,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.53230	8.38590		24.28	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,102.00000	1,211,000	21.43	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		416.00000	379,000	21.43	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,078.00000	1,185,000	21.61	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		442.00000	403,000	21.61	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,127.00000	1,241,000	21.35	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		391.00000	359,000	21.35	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		582.00000	532,000	22.47	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		968.00000	1,064,000	22.47	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,327.00000	1,246,000	25.62	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		613.00000	678,000	25.62	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.61300	8.46800		24.39	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,123.00000	1,225,000	22.38	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		605.00000	562,000	22.38	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,103.00000	1,203,000	22.55	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		635.00000	590,000	22.55	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,144.00000	1,248,000	22.21	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		576.00000	535,000	22.21	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,370.00000	1,298,000	25.45	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		738.00000	811,000	25.45	0.00	0	180.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,063.00000	1,161,000	22.89	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		695.00000	648,000	22.89	0.00	0	180.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.34370	9.21050		25.58	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,845.00000	1,960,000	24.23	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,135.00000	1,116,000	24.23	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,826.00000	1,941,000	24.33	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,166.00000	1,147,000	24.33	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,863.00000	1,979,000	24.12	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,103.00000	1,085,000	24.12	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		823.00000	808,000	22.90	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,033.00000	2,152,000	22.90	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.43420	10.30100		26.85	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,543.00000	2,670,000	25.50	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,442.00000	1,436,000	25.50	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,526.00000	2,652,000	25.58	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,475.00000	1,468,000	25.58	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,560.00000	2,689,000	25.41	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,409.00000	1,405,000	25.41	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future			8.14770	8.01510			23.50	40,738.50	5	409.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			101,929.00000	115,094,000	23.40	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			419.00000	324,000	23.40	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			97,012.00000	110,156,000	23.03	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			502.00000	386,000	23.03	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			106,861.00000	120,042,000	23.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put		351.00000	272,000	23.76	0.00	0	0.00	
\$ / R M/On	19/03/2012	Foreign Exchange Future			8.25090	8.11530		23.74	41,254.50	5	422.00	
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call		72,895.00000	83,411,000	21.00	0.00	0	0.00	
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put		16,365.00000	13,321,000	21.00	0.00	0	0.00	
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call		69,649.00000	79,927,000	21.13	0.00	0	0.00	
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put		18,119.00000	14,837,000	21.13	0.00	0	0.00	
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call		76,250.00000	86,999,000	20.86	0.00	0	0.00	
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put		14,720.00000	11,909,000	20.86	0.00	0	0.00	
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put		49,543.00000	42,591,000	23.50	0.00	0	0.00	
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call		41,073.00000	47,681,000	23.50	0.00	0	80.00	
£ / R On	19/12/2011	Foreign Exchange Future			12.91420	12.75410		18.34	1,046,050.20	81	13,992.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.65	Call		1,122.00000	1,279,000	20.11	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.65	Put		18.00000	15,000	20.11	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.70	Call		1,074.00000	1,230,000	19.82	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.70	Put		20.00000	16,000	19.82	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.60	Call		1,170.00000	1,327,000	20.40	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.60	Put		16.00000	13,000	20.40	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	12.20	Call		621.00000	759,000	16.95	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	12.20	Put		67.00000	45,000	16.95	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.30	Call		1,463.00000	1,622,000	22.13	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.30	Put		9.00000	8,000	22.13	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.90	Call		885.00000	1,038,000	18.68	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.90	Put		31.00000	24,000	18.68	0.00	0	0.00	
£ / R On	19/12/2011	Foreign Exchange Future	11.75	Call		1,026.00000	1,182,000	19.54	0.00	0	0.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		22.00000	18,000	19.54	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		2,256.00000	2,416,000	26.75	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		2.00000	2,000	26.75	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		2,057.00000	2,217,000	25.59	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		3.00000	3,000	25.59	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			13.06660	12.90170		20.10	3,318,916.40	254	3,982.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		1,537.00000	1,696,000	19.11	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		85.00000	79,000	19.11	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		1,491.00000	1,651,000	18.95	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		89.00000	84,000	18.95	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,582.00000	1,742,000	19.28	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		80.00000	75,000	19.28	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,446.00000	1,605,000	18.78	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		94.00000	88,000	18.78	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		1,170.00000	1,307,000	18.27	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		168.00000	140,000	18.27	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,955.00000	2,116,000	20.60	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		53.00000	49,000	20.60	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,244.00000	1,385,000	18.17	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		142.00000	118,000	18.17	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		903.00000	1,018,000	18.66	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		301.00000	251,000	18.66	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,628.00000	1,788,000	19.44	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		76.00000	71,000	19.44	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		2,050.00000	2,211,000	20.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		48.00000	44,000	20.93	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,321.00000	1,470,000	18.29	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		119.00000	103,000	18.29	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,861.00000	2,022,000	20.27	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		59.00000	55,000	20.27	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		1,098.00000	1,230,000	18.36	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		196.00000	163,000	18.36	0.00	0	768.00
£ / R	On	18/06/2012	Foreign Exchange Future			13.20810	13.03810		21.20	198,121.50	15	2,847.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,472.00000	1,602,000	19.04	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		284.00000	244,000	19.04	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,438.00000	1,564,000	19.01	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		300.00000	256,000	19.01	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,505.00000	1,640,000	19.07	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		267.00000	232,000	19.07	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10600	0.10410		18.62	106,000.00	1,000	5,905.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		2,410.00000	2,600,000	27.92	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	27.92	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		1,412.00000	1,602,000	22.60	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		2.00000	2,000	22.60	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		3,410.00000	3,600,000	30.02	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	30.02	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10750	0.10570		22.13	2,687.50	25	31.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,620.00000	1,790,000	20.97	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		50.00000	40,000	20.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		863.00000	992,000	22.13	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		293.00000	242,000	22.13	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,575.00000	2,755,000	22.40	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		5.00000	5,000	22.40	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			11.05070	10.92280		18.22	12,211,023.50	1,105	21,552.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		1,128.00000	1,255,000	19.07	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		5.00000	4,000	19.07	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		1,079.00000	1,206,000	18.71	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		6.00000	5,000	18.71	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		1,177.00000	1,305,000	19.43	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		4.00000	4,000	19.43	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		934.00000	1,058,000	17.85	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		11.00000	7,000	17.85	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,375.00000	1,503,000	20.86	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		2.00000	2,000	20.86	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,624.00000	1,752,000	22.65	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		1.00000	1,000	22.65	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,525.00000	1,652,000	21.94	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		2.00000	1,000	21.94	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		61.00000	75,000	21.99	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		888.00000	774,000	21.99	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		982.00000	1,107,000	17.99	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		9.00000	6,000	17.99	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		77.00000	95,000	21.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		754.00000	644,000	21.13	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		1,425.00000	1,553,000	21.22	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		2.00000	2,000	21.22	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		214.00000	269,000	18.05	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		291.00000	218,000	18.05	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		699.00000	819,000	17.13	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		26.00000	18,000	17.13	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		71.00000	88,000	21.41	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		798.00000	687,000	21.41	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		609.00000	727,000	16.85	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		36.00000	26,000	16.85	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		886.00000	1,010,000	17.71	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		13.00000	9,000	17.71	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		1,326.00000	1,453,000	20.50	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		3.00000	2,000	20.50	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		151.00000	190,000	19.01	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		428.00000	339,000	19.01	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		791.00000	914,000	17.42	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		18.00000	13,000	17.42	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Call		838.00000	962,000	17.56	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Put		15.00000	11,000	17.56	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Put		30.00000	22,000	16.99	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Call		653.00000	773,000	16.99	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		233.00000	293,000	17.89	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		260.00000	192,000	17.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		1,026.00000	908,000	22.85	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		49.00000	59,000	22.85	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			11.19950	11.06560		19.66	0.00	0	9,991.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		1,079.00000	1,198,000	18.09	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		113.00000	99,000	18.09	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		1,040.00000	1,157,000	18.11	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		124.00000	108,000	18.11	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		1,119.00000	1,240,000	18.18	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		103.00000	91,000	18.18	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		2,034.00000	2,166,000	20.05	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		18.00000	17,000	20.05	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		964.00000	1,078,000	18.15	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		148.00000	129,000	18.15	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,332.00000	1,461,000	18.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		66.00000	62,000	18.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		2,082.00000	2,214,000	20.14	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		16.00000	15,000	20.14	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		1,244.00000	1,371,000	18.46	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		78.00000	72,000	18.46	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		729.00000	825,000	18.28	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		263.00000	226,000	18.28	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		647.00000	733,000	18.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		331.00000	284,000	18.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		927.00000	1,040,000	18.17	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		161.00000	141,000	18.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		489.00000	556,000	19.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		523.00000	457,000	19.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		359.00000	407,000	20.53	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		793.00000	708,000	20.53	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		574.00000	652,000	18.91	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		408.00000	353,000	18.91	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		299.00000	336,000	21.26	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		983.00000	887,000	21.26	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		551.00000	627,000	19.04	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		435.00000	378,000	19.04	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,560.00000	1,690,000	19.12	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		44.00000	41,000	19.12	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		419.00000	475,000	19.95	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		653.00000	576,000	19.95	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			11.34060	11.20010		20.24	0.00	0	14,099.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		1,081.00000	1,198,000	18.52	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		281.00000	257,000	18.52	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		1,049.00000	1,164,000	18.57	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		299.00000	273,000	18.57	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		1,114.00000	1,232,000	18.47	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		264.00000	241,000	18.47	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			11.48080	11.33160		20.59	0.00	0	250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		1,108.00000	1,206,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		502.00000	451,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		1,078.00000	1,176,000	19.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		522.00000	471,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		1,100.00000	1,238,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		444.00000	433,000	19.00	0.00	0	0.00
AL7T	On	02/02/2012	Index Future			408.75800	410.38500			0.00	0	16.00
AL7T	On	03/05/2012	Index Future			414.78000	416.35500			0.00	0	0.00
ALBI	On	02/02/2012	Index Future			373.28900	374.57300			0.00	0	1,044.00
ALBI	On	03/05/2012	Index Future			378.78800	380.02200			0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future			8.26980	8.15010		19.52	16,953,090.00	2,050	9,442.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,502.00000	1,621,000	28.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		2.00000	1,000	28.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,452.00000	1,571,000	28.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		2.00000	1,000	28.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,551.00000	1,671,000	28.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		1.00000	1,000	28.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		674.00000	784,000	21.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		24.00000	14,000	21.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		862.00000	978,000	23.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		12.00000	8,000	23.00	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.29360	8.17020		19.45	207,340.00	25	22,681.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		995.00000	1,098,000	19.80	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		75.00000	54,000	19.80	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		953.00000	1,055,000	19.73	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		83.00000	61,000	19.73	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		1,037.00000	1,142,000	19.87	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		67.00000	48,000	19.87	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		872.00000	969,000	19.59	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		102.00000	75,000	19.59	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,258.00000	1,370,000	20.21	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		38.00000	26,000	20.21	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		616.00000	696,000	19.29	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		196.00000	152,000	19.29	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		833.00000	927,000	19.52	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		113.00000	83,000	19.52	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,213.00000	1,324,000	20.14	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		43.00000	30,000	20.14	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,978.00000	2,100,000	23.43	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		8.00000	6,000	23.43	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		524.00000	592,000	19.17	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		254.00000	198,000	19.17	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.32960	8.20310		19.33	0.00	0	6,167.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		794.00000	880,000	18.91	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		241.00000	200,000	18.91	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		762.00000	845,000	18.90	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		259.00000	215,000	18.90	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		827.00000	915,000	18.91	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		224.00000	185,000	18.91	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.36670	8.23600		19.33	17,553,336.60	2,098	2,098.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		0.00000	650,000	19.20	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		0.00000	520,000	19.20	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		0.00000	627,000	19.26	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		0.00000	547,000	19.26	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		0.00000	674,000	19.14	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		0.00000	494,000	19.14	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.33420	9.20750		17.55	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,304.00000	2,419,000	16.88	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		397.00000	385,000	16.88	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,264.00000	2,379,000	16.78	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		407.00000	395,000	16.78	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,344.00000	2,460,000	16.98	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		387.00000	376,000	16.98	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.97350	7.86560		16.67	7,973.50	1	15.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		626.00000	730,000	17.64	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		10.00000	7,000	17.64	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		579.00000	682,000	17.45	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		13.00000	9,000	17.45	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		673.00000	778,000	17.84	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		7.00000	5,000	17.84	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		287.00000	369,000	16.51	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		71.00000	46,000	16.51	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		1,067.00000	1,175,000	21.32	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		1.00000	2,000	21.32	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		323.00000	409,000	16.48	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		57.00000	36,000	16.48	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		1,017.00000	1,125,000	20.85	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		1.00000	2,000	20.85	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		487.00000	587,000	17.05	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		21.00000	14,000	17.05	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		968.00000	1,075,000	20.38	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		2.00000	2,000	20.38	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		443.00000	541,000	16.85	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		27.00000	18,000	16.85	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			8.06050	7.94970		17.09	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		532.00000	622,000	16.48	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		132.00000	112,000	16.48	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		499.00000	585,000	16.45	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		149.00000	125,000	16.45	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		568.00000	660,000	16.52	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		118.00000	100,000	16.52	0.00	0	0.00
CF CANOn	19/12/2011	Can-Do Future			0.13310	0.10590			0.00	0	12,659.00
CF CANOn	19/12/2011	Can-Do Future			0.13170	0.09930			0.00	0	18,519.00
CF CANOn	19/12/2011	Can-Do Future			0.14450	0.18690			0.00	0	12,423.00
CF CANOn	30/03/2012	Can-Do Future			0.41820	0.36990			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.10530	0.13850			0.00	0	100,000.00
CF CANOn	19/12/2011	Can-Do Future			0.16860	0.21500			0.00	0	12,346.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANOn	19/12/2011	Can-Do Future			0.13380	0.10360			0.00	0	18,750.00
CF CANOn	31/01/2012	Can-Do Future			0.09100	0.07710			0.00	0	12,500.00
CF CANOn	29/02/2012	Can-Do Future			0.07810	0.06810			0.00	0	12,500.00
CF CANOn	31/01/2012	Can-Do Future			0.06580	0.08290			0.00	0	19,481.00
CF CANOn	29/02/2012	Can-Do Future			0.08850	0.10890			0.00	0	12,987.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.92260	8.84530		22.44	89,226.00	10	37.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		595.00000	654,000	20.29	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		50.00000	31,000	20.29	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		555.00000	611,000	20.29	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		60.00000	38,000	20.29	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		636.00000	699,000	20.29	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		41.00000	26,000	20.29	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		448.00000	491,000	20.53	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		103.00000	68,000	20.53	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		721.00000	789,000	20.29	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		26.00000	16,000	20.29	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		953.00000	1,029,000	21.22	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		8.00000	6,000	21.22	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		415.00000	455,000	20.77	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		120.00000	82,000	20.77	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		238.00000	255,000	22.44	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		293.00000	232,000	22.44	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / RO	19/12/2011	Foreign Exchange Future	9.40	Call		106.00000	109,000	25.72	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.40	Put		661.00000	586,000	25.72	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.15	Call		159.00000	167,000	24.10	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.15	Put		464.00000	394,000	24.10	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.45	Call		482.00000	529,000	20.29	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.45	Put		87.00000	56,000	20.29	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.00	Call		857.00000	931,000	20.29	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.00	Put		12.00000	8,000	20.29	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	7.75	Call		1,101.00000	1,177,000	22.62	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	7.75	Put		6.00000	4,000	22.62	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.80	Call		280.00000	303,000	21.96	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.80	Put		235.00000	180,000	21.96	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	7.65	Call		1,200.00000	1,276,000	23.55	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	7.65	Put		5.00000	3,000	23.55	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.70	Call		329.00000	359,000	21.49	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.70	Put		184.00000	136,000	21.49	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.95	Call		220.00000	234,000	22.77	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.95	Put		325.00000	261,000	22.77	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.60	Call		385.00000	421,000	21.01	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.60	Put		140.00000	98,000	21.01	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.45	Call		98.00000	100,000	26.01	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.45	Put		703.00000	627,000	26.01	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.20	Call		147.00000	153,000	24.43	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.20	Put		502.00000	430,000	24.43	0.00	0	0.00
CHF / RO	19/03/2012	Foreign Exchange Future			9.05650	8.97520		22.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Call		667.00000	697,000	20.91	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Put		292.00000	241,000	20.91	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Call		641.00000	669,000	21.09	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Put		316.00000	263,000	21.09	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Call		694.00000	728,000	20.84	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Put		269.00000	222,000	20.84	0.00	0	0.00
CRD1 On	02/02/2012	Index Future				167.80200	167.29500			0.00	0	0.00
ES18 On	20/04/2018	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES23 On	25/01/2023	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES26 On	02/04/2026	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES33 On	15/09/2033	Price Contribution				100.00000	100.00000			0.00	0	0.00
GOVI On	02/02/2012	GOVI				374.51200	375.90700			0.00	0	155.00
GOVI On	02/02/2012	GOVI		369.00	Call		69,070.00000	55,120,000		0.00	0	0.00
GOVI On	02/02/2012	GOVI		369.00	Put		0.00000	0,000		0.00	0	0.00
GOVI On	02/02/2012	GOVI		369.01	Call		68,970.00000	55,020,000		0.00	0	0.00
GOVI On	02/02/2012	GOVI		369.01	Put		0.00000	0,000		0.00	0	0.00
GOVI On	02/02/2012	GOVI		368.99	Call		69,170.00000	55,220,000		0.00	0	0.00
GOVI On	02/02/2012	GOVI		368.99	Put		0.00000	0,000		0.00	0	0.00
GOVI On	03/05/2012	GOVI				380.02900	381.37500			0.00	0	0.00
GOVI On	03/05/2012	GOVI		382.00	Call		0.00000	0,000		0.00	0	0.00
GOVI On	03/05/2012	GOVI		382.00	Put		6,250.00000	19,710,000		0.00	0	0.00
GOVI On	03/05/2012	GOVI		382.01	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/05/2012	GOVI	382.01	Put		6,350.00000	19,810,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Put		6,150.00000	19,610,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	02/02/2012	Index Future			164.13700	164.16300			0.00	0	103.00
IGOV	On	03/05/2012	Index Future			166.55500	166.55100			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			445.20500	445.20500			0.00	0	88.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.56000	5.58000			0.00	0	1,700.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.56000	5.58000			0.00	0	5,541.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.54000	5.56000			0.00	0	101.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.52000	5.47000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.51000	5.45000			0.00	0	2,340.00
JIBAR F	On	18/04/2012	Jibar Tradeable Future			5.48000	5.42000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	20/06/2012	Jibar Tradeable Future				5.49000	5.45000			0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future				5.67000	5.56000			0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				5.89000	5.72000			0.00	0	990.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				6.09000	5.90000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				6.29000	6.12000			0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				6.49000	6.36000			0.00	250	250.00
JN02	On 02/02/2012	JNOTE				7.50000	7.50000			0.00	0	0.00
JN02	On 02/02/2012	JNOTE	7.50	Call			0.00000	0,000		0.00	0	0.00
JN02	On 02/02/2012	JNOTE	7.50	Put			0.00000	0,000		0.00	0	0.00
JN02	On 02/02/2012	JNOTE	7.75	Call			0.00000	0,000		0.00	0	0.00
JN02	On 02/02/2012	JNOTE	7.75	Put			250,000.00000	250,000,000		0.00	0	0.00
JN02	On 02/02/2012	JNOTE	7.25	Call			250,000.00000	250,000,000		0.00	0	0.00
JN02	On 02/02/2012	JNOTE	7.25	Put			0.00000	0,000		0.00	0	0.00
JN05	On 02/02/2012	JNOTE				7.50000	7.50000			0.00	0	0.00
JN05	On 02/02/2012	JNOTE	7.50	Call			0.00000	0,000		0.00	0	0.00
JN05	On 02/02/2012	JNOTE	7.50	Put			0.00000	0,000		0.00	0	0.00
JN05	On 02/02/2012	JNOTE	7.75	Call			0.00000	0,000		0.00	0	0.00
JN05	On 02/02/2012	JNOTE	7.75	Put			250,000.00000	250,000,000		0.00	0	0.00
JN05	On 02/02/2012	JNOTE	7.25	Call			250,000.00000	250,000,000		0.00	0	0.00
JN05	On 02/02/2012	JNOTE	7.25	Put			0.00000	0,000		0.00	0	0.00
JN10	On 02/02/2012	JNOTE				7.50000	7.50000			0.00	0	0.00
JN10	On 02/02/2012	JNOTE	7.50	Call			0.00000	0,000		0.00	0	0.00
JN10	On 02/02/2012	JNOTE	7.50	Put			0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	02/02/2012	Index Future			366.35600	367.08600			0.00	0	0.00
PULA /	On	19/12/2011	Foreign Exchange Future			1.09370	1.08920			0.00	0	0.00
PULA /	On	19/12/2011	Foreign Exchange Future	1.09	Call		1.00000	1,000		0.00	0	0.00
PULA /	On	19/12/2011	Foreign Exchange Future	1.09	Put		0.00000	0,000		0.00	0	0.00
PULA /	On	19/12/2011	Foreign Exchange Future	1.10	Call		0.00000	0,000		0.00	0	0.00
PULA /	On	19/12/2011	Foreign Exchange Future	1.10	Put		9.00000	9,000		0.00	0	0.00
PULA /	On	19/12/2011	Foreign Exchange Future	1.08	Call		11.00000	11,000		0.00	0	0.00
PULA /	On	19/12/2011	Foreign Exchange Future	1.08	Put		0.00000	0,000		0.00	0	0.00
PULA /	On	19/03/2012	Foreign Exchange Future			1.10710	1.10280			0.00	0	0.00
PULA /	On	19/03/2012	Foreign Exchange Future	1.11	Call		1.00000	1,000		0.00	0	0.00
PULA /	On	19/03/2012	Foreign Exchange Future	1.11	Put		0.00000	0,000		0.00	0	0.00
PULA /	On	19/03/2012	Foreign Exchange Future	1.12	Call		0.00000	0,000		0.00	0	0.00
PULA /	On	19/03/2012	Foreign Exchange Future	1.12	Put		9.00000	9,000		0.00	0	0.00
PULA /	On	19/03/2012	Foreign Exchange Future	1.10	Call		11.00000	11,000		0.00	0	0.00
PULA /	On	19/03/2012	Foreign Exchange Future	1.10	Put		0.00000	0,000		0.00	0	0.00
R157	On	02/02/2012	Bond Future			6.91500	6.74300		3.91	599,446,810.72	4,756	12,154.00
R157	On	02/02/2012	Bond Future	8.50	Call		6,062.00000	5,455,000	4.08	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		4.00000	8,000	4.08	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		6,228.00000	5,620,000	4.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	8.55	Put		3.00000	6,000	4.08	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		5,896.00000	5,290,000	4.08	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		5.00000	10,000	4.08	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		625.00000	413,000	3.92	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		1,315.00000	1,714,000	3.92	111,410.00	65	65.00
R157	On	02/02/2012	Bond Future	6.00	Put		2,819.00000	3,368,000	3.82	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		136.00000	74,000	3.82	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		1,586.00000	1,193,000	4.01	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		499.00000	716,000	4.01	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.25	Put		2,066.00000	2,560,000	3.87	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.25	Call		294.00000	177,000	3.87	0.00	0	3,960.00
R157	On	02/02/2012	Bond Future	6.45	Put		1,544.00000	1,978,000	3.90	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.45	Call		495.00000	318,000	3.90	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	6.65	Call		775.00000	528,000	3.93	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.65	Put		1,107.00000	1,470,000	3.93	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	7.20	Call		1,965.00000	1,525,000	4.03	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.20	Put		351.00000	522,000	4.03	0.00	0	3,960.00
R157	On	03/05/2012	Bond Future			7.00000	6.81900		4.15	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,780.00000	4,245,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		157.00000	220,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		4,923.00000	4,383,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		143.00000	200,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,639.00000	4,108,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		174.00000	240,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future			7.08900	6.89800		4.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/08/2012	Bond Future	8.00	Call		3,996.00000	3,558,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		680.00000	826,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,107.00000	3,664,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		644.00000	784,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,885.00000	3,454,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		717.00000	870,000	4.60	0.00	0	0.00
R157	On	01/11/2012	Bond Future			7.19400	6.99100		4.39	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		2,072.00000	1,791,000	4.43	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		2,047.00000	2,335,000	4.43	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		2,146.00000	1,858,000	4.44	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,980.00000	2,262,000	4.44	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		2,000.00000	1,725,000	4.42	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		2,115.00000	2,410,000	4.42	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	02/02/2012	Bond Future			8.54800	8.50800		15.29	0.00	0	24,262.00
R186	On	02/02/2012	Bond Future	9.00	Call		6,093.00000	5,811,000	15.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,627.00000	1,717,000	15.75	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		6,405.00000	6,117,000	15.78	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,499.00000	1,583,000	15.78	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		5,788.00000	5,512,000	15.72	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,764.00000	1,861,000	15.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/02/2012	Bond Future	7.75	Put		8,310.00000	8,595,000	14.99	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		910.00000	823,000	14.99	139,910.00	170	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		18,284.00000	18,648,000	14.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		58.00000	49,000	14.69	8,330.00	170	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		6,390.00000	6,638,000	15.14	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		1,504.00000	1,379,000	15.14	0.00	0	100.00
R186	On	02/02/2012	Bond Future	13.25	Put		0.00000	0,000	15.90	0.00	0	0.00
R186	On	02/02/2012	Bond Future	13.25	Call		34,316.00000	33,943,000	15.90	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		106,090.00000	105,717,000	15.90	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Put		0.00000	0,000	15.90	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.62900	8.59000		14.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,850.00000	6,610,000	14.90	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		3,181.00000	3,297,000	14.90	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		7,123.00000	6,879,000	14.93	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		3,018.00000	3,130,000	14.93	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,581.00000	6,347,000	14.87	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		3,350.00000	3,473,000	14.87	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.71100	8.67300		14.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,130.00000	5,935,000	14.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		5,441.00000	5,587,000	14.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,362.00000	6,163,000	14.80	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		5,229.00000	5,371,000	14.80	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,901.00000	5,710,000	14.74	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		5,659.00000	5,808,000	14.74	0.00	0	0.00
R186	On	01/11/2012	Bond Future			8.79500	8.75800		14.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/11/2012	Bond Future	8.75	Call		6,793.00000	6,613,000	14.77	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		6,864.00000	7,009,000	14.77	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		7,014.00000	6,831,000	14.80	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		6,645.00000	6,787,000	14.80	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		6,575.00000	6,398,000	14.74	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		7,088.00000	7,236,000	14.74	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	02/02/2012	Bond Future			219.01719	218.75000			0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Call		750.00000	1,017,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.05	Call		700.00000	967,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	217.95	Call		800.00000	1,067,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	217.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	02/02/2012	Bond Future			242.37138	242.15470			0.00	0	418.00
R197	On	02/02/2012	Bond Future	237.00	Call		5,155.00000	5,371,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.05	Call		5,105.00000	5,321,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	02/02/2012	Bond Future	237.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	236.95	Call		5,205.00000	5,421,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	236.95	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	02/02/2012	Bond Future			6.50100	6.32700		3.21	0.00	0	3,124.00
R201	On	02/02/2012	Bond Future	8.25	Call		5,017.00000	4,551,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		1.00000	1,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		5,143.00000	4,677,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		0.00000	1,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		4,890.00000	4,425,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		0.00000	2,000	3.37	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.55800	6.37300		3.29	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,437.00000	3,029,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		111.00000	158,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,544.00000	3,133,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		100.00000	144,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,330.00000	2,927,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		123.00000	175,000	3.44	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.61800	6.42000		3.55	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,831.00000	2,498,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		448.00000	557,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,915.00000	2,576,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		423.00000	527,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,749.00000	2,420,000	3.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/08/2012	Bond Future	7.45	Put		475.00000	588,000	3.69	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.68400	6.47100		3.47	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,513.00000	1,301,000	3.51	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		1,455.00000	1,670,000	3.51	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,567.00000	1,350,000	3.52	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		1,408.00000	1,619,000	3.52	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,459.00000	1,253,000	3.50	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		1,501.00000	1,723,000	3.50	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	02/02/2012	Bond Future			181.04734	181.05391			0.00	0	34,606.00
R202	On	02/02/2012	Bond Future	177.00	Call		4,054.00000	4,047,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Call		4,004.00000	3,997,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Call		4,104.00000	4,097,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.58000	7.46000		6.92	0.00	0	2,201.00
R203	On	02/02/2012	Bond Future	8.75	Call		5,818.00000	5,295,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		75.00000	103,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		6,022.00000	5,496,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		64.00000	90,000	7.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/02/2012	Bond Future	8.70	Call		5,615.00000	5,096,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		87.00000	119,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Put		2,887.00000	3,308,000	6.84	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Call		502.00000	372,000	6.84	0.00	0	2,640.00
R203	On	02/02/2012	Bond Future	7.20	Put		2,072.00000	2,428,000	6.91	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.20	Call		865.00000	669,000	6.91	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.35	Call		1,151.00000	912,000	6.95	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.35	Put		1,660.00000	1,972,000	6.95	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.95	Call		2,794.00000	2,391,000	7.13	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.95	Put		565.00000	713,000	7.13	0.00	0	2,640.00
R203	On	03/05/2012	Bond Future			7.67200	7.55000		7.81	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,672.00000	5,228,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		532.00000	625,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,842.00000	5,392,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		495.00000	582,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,503.00000	5,065,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		571.00000	670,000	7.98	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.76800	7.64200		8.13	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		5,067.00000	4,698,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,516.00000	1,678,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,204.00000	4,830,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,451.00000	1,608,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,927.00000	4,564,000	8.41	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,579.00000	1,747,000	8.41	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.87400	7.74500		8.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	01/11/2012	Bond Future	7.75	Call		3,345.00000	3,078,000	8.24	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		3,325.00000	3,577,000	8.24	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,449.00000	3,177,000	8.25	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		3,227.00000	3,474,000	8.25	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		3,241.00000	2,979,000	8.22	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		3,423.00000	3,680,000	8.22	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	02/02/2012	Bond Future			7.87600	7.77800		9.37	0.00	0	3,192.00
R204	On	02/02/2012	Bond Future	9.00	Call		6,383.00000	5,909,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		175.00000	217,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		6,607.00000	6,128,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		155.00000	192,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		6,162.00000	5,691,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		198.00000	243,000	9.74	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.96900	7.87000		9.58	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,398.00000	5,017,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		1,026.00000	1,149,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,576.00000	5,190,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		963.00000	1,081,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,222.00000	4,847,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1,092.00000	1,221,000	9.60	0.00	0	0.00
R204	On	02/08/2012	Bond Future			8.06600	7.96500		9.80	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,852.00000	4,536,000	10.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/08/2012	Bond Future	8.50	Put		2,257.00000	2,438,000	10.07	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,003.00000	4,681,000	10.09	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		2,170.00000	2,345,000	10.09	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,704.00000	4,392,000	10.05	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,348.00000	2,533,000	10.05	0.00	0	0.00
R204	On	01/11/2012	Bond Future			8.16800	8.06600		9.91	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,842.00000	3,596,000	9.91	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		4,156.00000	4,393,000	9.91	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,962.00000	3,711,000	9.93	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		4,038.00000	4,270,000	9.93	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,724.00000	3,483,000	9.89	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		4,277.00000	4,519,000	9.89	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	02/02/2012	Bond Future			6.33200	6.16400		2.00	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,287.00000	2,981,000	2.10	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		0.00000	0,000	2.10	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,375.00000	3,068,000	2.10	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		0.00000	0,000	2.10	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,200.00000	2,893,000	2.10	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		1.00000	0,000	2.10	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.39400	6.21100		2.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future	7.50	Call		2,097.00000	1,834,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		60.00000	89,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,169.00000	1,903,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		54.00000	80,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,027.00000	1,766,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		68.00000	99,000	2.12	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.46400	6.25900		2.24	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,649.00000	1,443,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		303.00000	377,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,700.00000	1,491,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		286.00000	358,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,599.00000	1,397,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		320.00000	398,000	2.34	0.00	0	0.00
R206	On	01/11/2012	Bond Future			6.53400	6.30200		2.19	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		738.00000	625,000	2.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		1,084.00000	1,236,000	2.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		766.00000	650,000	2.22	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		1,055.00000	1,203,000	2.22	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		712.00000	602,000	2.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		1,115.00000	1,270,000	2.21	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.09900	8.03800		9.16	0.00	0	37,663.00
R207	On	02/02/2012	Bond Future	9.00	Call		5,431.00000	5,121,000	9.58	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		212.00000	244,000	9.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2012	Bond Future	9.05	Call		5,665.00000	5,352,000	9.58	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		185.00000	214,000	9.58	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		5,197.00000	4,891,000	9.56	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		241.00000	277,000	9.56	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Put		4,323.00000	4,605,000	8.89	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Call		357.00000	297,000	8.89	0.00	0	1,920.00
R207	On	02/02/2012	Bond Future	7.65	Put		2,973.00000	3,208,000	9.02	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.65	Call		761.00000	654,000	9.02	0.00	0	640.00
R207	On	02/02/2012	Bond Future	7.85	Call		1,161.00000	1,018,000	9.10	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.85	Put		2,225.00000	2,424,000	9.10	0.00	0	640.00
R207	On	02/02/2012	Bond Future	8.50	Call		3,235.00000	2,979,000	9.37	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.50	Put		683.00000	769,000	9.37	0.00	0	1,920.00
R207	On	03/05/2012	Bond Future			8.19200	8.13100		10.86	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,820.00000	4,585,000	10.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,515.00000	1,612,000	10.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,997.00000	4,758,000	11.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,431.00000	1,524,000	11.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,646.00000	4,416,000	10.98	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,602.00000	1,705,000	10.98	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.28900	8.22800		11.02	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,111.00000	4,901,000	11.34	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		2,396.00000	2,508,000	11.34	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,272.00000	5,059,000	11.36	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		2,302.00000	2,411,000	11.36	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,952.00000	4,746,000	11.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/08/2012	Bond Future	8.70	Put		2,492.00000	2,609,000	11.32	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.38500	8.32500		11.20	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		4,056.00000	3,896,000	11.20	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		4,442.00000	4,590,000	11.20	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,185.00000	4,021,000	11.22	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		4,314.00000	4,457,000	11.22	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,929.00000	3,772,000	11.18	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		4,574.00000	4,725,000	11.18	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.15200	8.09100		9.42	48,603,178.00	520	17,761.00
R208	On	02/02/2012	Bond Future	9.00	Call		5,489.00000	5,157,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		214.00000	248,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		5,739.00000	5,403,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		185.00000	215,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		5,240.00000	4,912,000	9.87	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		245.00000	283,000	9.87	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Put		4,334.00000	4,635,000	9.17	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Call		366.00000	301,000	9.17	0.00	0	2,880.00
R208	On	02/02/2012	Bond Future	7.70	Put		3,115.00000	3,374,000	9.29	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.70	Call		720.00000	612,000	9.29	0.00	0	960.00
R208	On	02/02/2012	Bond Future	7.90	Call		1,137.00000	988,000	9.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/02/2012	Bond Future	7.90	Put		2,297.00000	2,515,000	9.38	0.00	0	960.00
R208	On	02/02/2012	Bond Future	8.55	Call		3,366.00000	3,088,000	9.67	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.55	Put		652.00000	741,000	9.67	0.00	0	2,880.00
R208	On	03/05/2012	Bond Future			8.23500	8.17500		11.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,822.00000	5,553,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,130.00000	1,213,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,024.00000	5,750,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,058.00000	1,136,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,620.00000	5,354,000	11.82	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,204.00000	1,289,000	11.82	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.32100	8.26000		11.67	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,269.00000	5,043,000	12.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,512.00000	2,635,000	12.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,442.00000	5,212,000	12.05	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		2,410.00000	2,529,000	12.05	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,099.00000	4,877,000	12.01	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,619.00000	2,746,000	12.01	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.41000	8.35100		11.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,914.00000	3,745,000	11.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		4,481.00000	4,641,000	11.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,052.00000	3,880,000	11.71	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		4,338.00000	4,495,000	11.71	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,779.00000	3,614,000	11.67	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		4,628.00000	4,792,000	11.67	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.92800	8.94400		20.86	0.00	0	2,584.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,040.00000	3,090,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		2,610.00000	2,537,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,236.00000	3,289,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		2,426.00000	2,355,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		2,850.00000	2,897,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		2,804.00000	2,727,000	20.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.99800	9.01600		19.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,954.00000	4,014,000	19.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,076.00000	3,999,000	19.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,140.00000	4,203,000	19.98	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,882.00000	3,808,000	19.98	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,769.00000	3,828,000	19.91	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,274.00000	4,196,000	19.91	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.06800	9.08900		19.95	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,627.00000	5,708,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		4,434.00000	4,358,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,812.00000	5,895,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		4,255.00000	4,181,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,444.00000	5,523,000	20.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/08/2012	Bond Future	9.20	Put		4,618.00000	4,540,000	20.00	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.14000	9.16300		19.95	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,141.00000	5,220,000	19.95	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		6,364.00000	6,273,000	19.95	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,313.00000	5,394,000	19.98	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		6,158.00000	6,068,000	19.98	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		4,968.00000	5,045,000	19.91	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		6,573.00000	6,479,000	19.91	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	02/02/2012	Bond Future			135.76387	135.40976			0.00	0	750.00
R210	On	02/02/2012	Bond Future	131.00	Call		4,410.00000	4,764,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.05	Call		4,360.00000	4,714,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	130.95	Call		4,460.00000	4,814,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	02/02/2012	Bond Future			114.68619	114.69438			0.00	0	480.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	02/02/2012	Bond Future	110.50	Call		4,194.00000	4,186,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Call		4,144.00000	4,136,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Call		4,244.00000	4,236,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	02/02/2012	Bond Future			111.14660	111.15106			0.00	0	2,677.00
R212	On	02/02/2012	Bond Future	108.50	Call		2,651.00000	2,647,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Call		2,601.00000	2,597,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Call		2,701.00000	2,697,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.90700	8.89700		18.66	0.00	0	487.00
R213	On	02/02/2012	Bond Future	9.00	Call		3,469.00000	3,406,000	19.11	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		2,661.00000	2,677,000	19.11	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		3,690.00000	3,626,000	19.20	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		2,494.00000	2,509,000	19.20	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		3,253.00000	3,192,000	19.02	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		2,836.00000	2,854,000	19.02	0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.98100	8.97400		18.21	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		5,423.00000	5,378,000	19.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2012	Bond Future	9.25	Put		3,315.00000	3,325,000	19.05	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		5,650.00000	5,605,000	19.14	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		3,169.00000	3,179,000	19.14	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		5,199.00000	5,155,000	18.97	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		3,467.00000	3,478,000	18.97	0.00	0	0.00
R213	On	02/08/2012	Bond Future			9.05700	9.05100		17.83	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		5,958.00000	5,922,000	18.23	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		4,452.00000	4,462,000	18.23	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,175.00000	6,138,000	18.31	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		4,298.00000	4,307,000	18.31	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		5,745.00000	5,709,000	18.15	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		4,614.00000	4,624,000	18.15	0.00	0	0.00
R213	On	01/11/2012	Bond Future			9.13600	9.13200		18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,431.00000	5,407,000	18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		6,438.00000	6,444,000	18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		5,628.00000	5,604,000	18.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		6,251.00000	6,257,000	18.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,232.00000	5,209,000	18.11	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		6,625.00000	6,632,000	18.11	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R:	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RAIN	On	19/12/2011	Foreign Exchange Future			16,336.95000	16,098.92000			0.00	0	0.00
TRT1	On	02/02/2012	Index Future			368.90200	367.21500			0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.28360	1.26110		24.28	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		1,623.00000	1,843,000	24.89	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Put		12.00000	7,000	24.89	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Call		1,141.00000	1,351,000	21.49	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Put		30.00000	15,000	21.49	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Call		2,116.00000	2,339,000	28.29	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Put		5.00000	3,000	28.29	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future			1.30060	1.27760		23.76	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		1,101.00000	1,271,000	22.22	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		325.00000	265,000	22.22	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Call		819.00000	959,000	22.71	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Put		543.00000	453,000	22.71	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Call		1,446.00000	1,644,000	21.73	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Put		170.00000	138,000	21.73	0.00	0	0.00

Total for Derivatives :										958,034,202.02	55,993	1,308,121.00
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i-Bonds

1BG4A	On	21/03/2012	Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A	On	21/03/2012	Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B	On	21/03/2012	Spot Bond			6.02000	6.02000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
1BG4C	On	21/03/2012	Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D	On	21/03/2012	Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E	On	21/03/2012	Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F	On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000		600,000,000,000.00		6,000,000	3,000,000.00
AA384L	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA385L	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA386L	On	22/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000		1,840,000,000,000.00		18,400,000	9,200,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000		1,417,400,000,000.00		14,174,000	6,063,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000		1,300,000,000,000.00		13,000,000	9,033,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000		1,800,000,000,000.00		18,000,000	9,000,000.00
AB307L	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB308L	On	15/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB309L	On	03/01/2012			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013			100.00000	100.00000			0.00	0	0.00
ABCP1	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABCP2	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ABCP3	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000		600,000,000.00	6,000,000.00	6,000,000	3,000,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000		5,700,000,000.00	57,000.00	57,000	57,000.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL13	On	11/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			185,000,000,000.00	1,850,000	1,000,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			600,000,000,000.00	6,000,000	3,000,000.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000		2,008,400,000,000.00		20,084,000	10,047,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000		1,510,200,000,000.00		15,102,000	7,402,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000		602,300,000,000.00		6,023,000	3,023,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL019On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL054On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL100On 20/12/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On 18/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On 12/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On 18/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On 20/12/2019 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On 28/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On 28/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On 28/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On 28/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL109On 30/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL110On 30/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On 03/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On 15/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL113On 30/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On 31/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL119On	10/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL130On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL132On 27/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On 26/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137On 02/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL138On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL139On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL140On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL141On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL142On 20/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL143On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL144On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB015On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB025On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB035On 09/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000			600,000,000,000.00	6,000,000	2,913,000.00
AIR01U	On	06/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			2,400,000,000,000.00	24,000,000	12,000,000.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			3,102,200,000,000.00	31,022,000	14,882,100.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			2,700,000,000.00	27,000	27,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYA16	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYA17	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD50	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD60	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP510	On	18/11/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP52L	On	23/01/2012			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311L	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000		814,400,000,000.00		8,144,000	3,995,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC15	On	23/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC17	On	03/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR06	On	23/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			905,400,000,000.00	9,054,000	245,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			2,000,000,000.00	20,000	690,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			1,717,700,000,000.00	17,177,000	796,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			16,000,000,000.00	2,000,000	1,000,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			14,400,000,000,000.00	144,000,000	41,707,000.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN155	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN161On	18/08/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN162On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN163On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN164On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN165On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN166On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN167On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN168On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN169On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN170On	20/12/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN172On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN173On	25/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN174On	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN175On	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN176On	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN177On	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN178	On 15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN180	On 26/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN181	On 26/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN182	On 02/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN189	On 18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN190	On 18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond			2.76000	2.76000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016			2.40000	2.40000			0.00	0	0.00
CLN200	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN201	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN202	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN203	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN204	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN205	On	24/03/2013			100.00000	100.00000			0.00	0	0.00
CLN206	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN207	On	21/03/2012			100.00000	100.00000			0.00	0	0.00
CLN208	On	30/03/2012			100.00000	100.00000			0.00	0	0.00
CLN209	On	20/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN210	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN211	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN213	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN220	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN40	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			613,800,000,000.00	6,138,000	5,026,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			440,000,000,000.00	4,400,000	2,200,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2012	Spot Bond			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012	Spot Bond			6.05000	6.05000			0.00	0	0.00
DENG2	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000		3,800,000,000,000.00	38,000,000	19,000,000.00	
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000		54,232,800,000,000.00	542,328,000	294,085,000.00	
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000		48,005,200,000,000.00	480,052,000	398,709,800.00	
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000		4,532,200,000,000.00	45,322,000	19,061,000.00	
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			32,220,000,000.00	322,200	361,100.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ155L	On	08/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ157L	On	08/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ158L	On	16/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ159L	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ160L	On	13/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ161L	On	13/02/2012	Spot Bond			6.16900	6.16900			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ162L	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000		10,800,000,000,000.00		108,000,000	54,000,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000		8,881,048,025,000.00		960,113,300	304,714,550.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000		1,480,000,000,000.00		148,000,000	70,000,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000		1,577,394,700,000.00		200,942,000	230,628,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000		5,254,545,000,000.00		700,606,000	174,301,300.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000		1,207,800,000,000.00		12,078,000	5,945,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000		1,400,000,000,000.00		14,000,000	7,000,000.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000		1,600,000,000,000.00	16,000,000,000.00	16,000,000	8,000,000.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC64	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC65	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			702,800,000,000.00	7,028,000	3,965,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			21,000,000,000.00	210,000	618,000.00
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	5,000,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			1,400,000,000,000.00	14,000,000	7,000,000.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			1,200,000,000,000.00	12,000,000	6,000,000.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT10 On 01/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11 On 29/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12 On 28/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A On 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B On 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C On 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2 On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 On 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 On 15/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29 On 19/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29 On 15/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB85 On 25/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16 On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16 On 12/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD16	On	18/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000		338,000,000,000.00		3,380,000	3,380,000.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
GSIZ16	On	23/09/2016			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1F	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020	Spot Bond			100.00000	100.00000			2,259,200,000,000.00	22,592,000	36,263,000.00
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000			1,004,600,000,000.00	10,046,000	16,972,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			1,800,000,000,000.00	18,000,000	9,139,900.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000		608,000,000,000.00		6,080,000	40,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2011	Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	5,000,000.00
IND148	On	29/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND149	On	06/12/2011	Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	5,000,000.00
IND150	On	13/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND151	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND202	On	10/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND203	On	17/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2012	Spot Bond			100.00000	100.00000			16,200,000,000,000.00	162,000,000	86,000,000.00
IND206	On	07/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012	Spot Bond			100.00000	100.00000			25,200,000,000,000.00	252,000,000	175,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND210	On	06/03/2012			100.00000	100.00000			25,000,000,000.00	250,000,000	250,000,000.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			100,000,000,000.00	1,000,000	1,000,000.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
ING125	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2011			100.00000	100.00000			0.00	0	46,000,000.00
ING127	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
ING128	On	26/03/2012			100.00000	100.00000			0.00	0	0.00
ING129	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP254U	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP255U	On	31/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			7,800,000,000.00	78,000	121,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			22,811,400,000,000.00	228,114,000	30,191,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	755,000.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA146	On	17/11/2011	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	2,000,000.00
IVA147	On	24/11/2011	Spot Bond			97.59722	97.59722			0.00	0	0.00
IVA148	On	01/12/2011	Spot Bond			100.00000	100.00000			1,200,000,000,000.00	12,000,000	6,000,000.00
IVA149	On	08/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA201	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA202	On	12/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA204	On	26/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA205	On	02/02/2012	Spot Bond			100.00000	100.00000		5,000,000,000,000.00		50,000,000	50,000,000.00
IVA206	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	218,000,000.00
IVA207	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000		300,000,000,000.00		3,000,000	3,000,000.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA220	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000		940,000,000,000.00		9,400,000	4,700,000.00
MAQ00	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	27/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014	Spot Bond			100.00000	100.00000			0.00	0	250,000.00
MBF02	On	05/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000		27,960,000,000,000.00		279,600,000	74,800,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000		3,207,400,000,000.00		32,074,000	16,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000		817,200,000,000.00		8,172,000	4,024,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	0.00
MTN04	On	13/07/2017			100.00000	100.00000		1,110,800,000,000.00		11,108,000	5,321,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000		9,460,000,000,000.00		94,600,000	47,300,000.00
NBK2A	On	15/09/2015			100.00000	100.00000		1,010,140,000,000.00		10,101,400	5,131,300.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000		1,304,800,000,000.00		13,048,000	6,288,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000		1,000,000,000,000.00		10,000,000	5,000,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000		2,216,800,000,000.00		22,168,000	11,237,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	1,000,000.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000		1,000,000,000,000.00		10,000,000	4,846,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
NET40	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012			6.12500	6.12500			0.00	0	0.00
NQ1A1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012			6.57500	6.57500			0.00	0	0.00
NQ1B1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C1	On	22/05/2014			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012			7.05500	7.05500			0.00	0	0.00
NQ1C1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000		10,000,000,000,000.00		100,000,000	60,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	5,200,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000		3,011,400,000,000.00		30,114,000	14,881,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000		1,202,000,000,000.00		12,020,000	10,860,200.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML01	On	27/10/2015			100.00000	100.00000			10,030,200,000,000.00	100,302,000	29,147,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	48,500,000.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PCF03	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP03	On	16/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A1f	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4f	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9f	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9f	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1f	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4f	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5f	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015			6.82000	6.66000		291,152,663,648,000.00	42,691,006,400	18,425,960,053.00	
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	21/12/2026	Spot Bond			8.47000	8.43000			177,488,917,760,000.00	20,955,008,000	8,528,661,340.00
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			216.34814	216.04956			298,715,987,512,660.00	1,380,719,000	1,724,239,500.00
R197	On	07/12/2023	Spot Bond			2.42000	2.43000			3,081,264,714,440.00	1,273,249,882	177,714,450.00
R201	On	21/12/2014	Spot Bond			6.43000	6.27000			41,526,418,900,000.00	6,458,230,000	2,840,700,000.00
R202	On	07/12/2033	Spot Bond			2.48000	2.48000			8,164,512,160,000.00	3,292,142,000	1,663,628,000.00
R203	On	15/09/2017	Spot Bond			7.48500	7.37000			106,524,326,895,000.00	14,231,707,000	6,615,650,500.00
R204	On	21/12/2018	Spot Bond			7.78500	7.69000			92,782,573,542,000.00	11,918,121,200	5,490,093,195.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			6.25500	6.10500			98,214,815,295,000.00	15,701,809,000	6,557,331,000.00
R207	On	15/01/2020	Spot Bond			8.01000	7.95000			193,550,120,406,000.00	24,163,560,600	7,352,539,000.00
R208	On	31/03/2021	Spot Bond			8.07000	8.01000			146,535,883,140,000.00	18,158,102,000	6,022,791,403.00
R209	On	31/03/2036	Spot Bond			8.86000	8.87500			188,500,821,022,000.00	21,275,487,700	8,258,327,000.00
R210	On	31/03/2028	Spot Bond			2.53000	2.55000			2,672,087,836,000.00	1,056,161,200	558,507,722.00
R211	On	31/01/2017	Spot Bond			1.24000	1.24000			1,464,142,400,000.00	1,180,760,000	604,700,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	31/01/2022	Spot Bond			2.38000	2.38000			3,486,391,552,000.00	1,464,870,400	406,094,800.00
R213	On	28/02/2031	Spot Bond			8.83000	8.82000			26,216,270,000,000.00	2,969,000,000	1,149,500,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			72,391,475,000,000.00	11,137,150,000	4,666,650,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB0	On	15/07/2016			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
RDFC0	On	07/12/2011			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2012			5.87500	5.87500			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP02	On	12/09/2012			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021			100.00000	100.00000			0.00	0	0.00
SA059	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016			100.00000	100.00000		2,100,000,000,000.00		21,000,000	10,500,000.00
SBK13	On	24/11/2016			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
SBK7	On	24/05/2015			100.00000	100.00000		3,600,600,000,000.00		36,006,000	17,666,000.00
SBK8	On	10/04/2013			100.00000	100.00000		609,500,000,000.00		6,095,000	4,198,000.00
SBK9	On	10/04/2018			100.00000	100.00000		800,600,000,000.00		8,006,000	4,474,000.00
SBK11	On	09/04/2014			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBR003	On	05/11/2013			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021			100.00000	100.00000			16,400,000,000.00	164,000	679,000.00
SBS5	On	07/12/2011			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016			100.00000	100.00000			406,600,000,000.00	4,066,000	2,110,000.00
SBS110	On	03/07/2013			100.00000	100.00000			0.00	0	1,000,000.00
SBS111	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
SBS112	On	31/01/2017			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM10	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2012			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016			100.00000	100.00000			1,129,800,000,000.00	11,298,000	5,600,000.00
SMF1	On	27/06/2013			100.00000	100.00000			3,100,000,000.00	31,000	31,000.00
SMF3	On	30/06/2012			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017			100.00000	100.00000			1,402,400,000,000.00	14,024,000	7,000,000.00
SPDA1	On	21/08/2014			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN850	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN852	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
SYN853	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN854	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN855	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
SYN856	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
SYN857	On	21/11/2011			100.00000	100.00000		1,200,000,000,000.00	12,000,000	6,000,000.00	
SYN859	On	23/11/2011			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
SYN862	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
SYN863	On	19/12/2011			100.00000	100.00000		1,000,000,000,000.00	10,000,000	5,000,000.00	
SYN865	On	22/12/2011			100.00000	100.00000		1,000,000,000,000.00	10,000,000	5,000,000.00	
SYN866	On	04/01/2012			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
SYN868	On	17/01/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN866	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN871	On	18/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2012	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
SYN873	On	14/02/2012	Spot Bond			100.00000	100.00000			10,200,000,000,000.00	102,000,000	51,000,000.00
SYN874	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN875	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	4,000.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	9,000.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			39,900,000,000.00	399,000	307,500.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS86	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS87	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS88	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000		613,400,000,000.00		6,134,000	3,256,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000		201,219,700,000,000.00		2,012,197,000	1,006,110,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		71,620,910,000,000.00		716,209,100	249,209,300.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000		69,638,000,000,000.00		696,380,000	234,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000		53,800,000,000,000.00		538,000,000	177,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000		5,455,700,000,000.00		54,557,000	121,415,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP123	On	05/01/2012			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000		7,616,120,000,000.00		76,161,200	19,382,600.00
UTR02	On	21/11/2012			100.00000	100.00000		2,400,000,000,000.00		24,000,000	7,000,000.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000		10,001,900,000,000.00		100,019,000	50,321,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000		41,000,000,000,000.00		410,000,000	130,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000		6,600,000,000,000.00		66,000,000	33,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000		38,500,000,000,000.00		385,000,000	155,210,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for j-Bonds :							2,647,553,249,508,100.00	210,097,501,582	88,189,612,613.00
Grand Total:							2,647,554,207,542,300.00	10,097,557,575	88,190,920,734.00